

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
August 31, 2009

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	3,481,038.81	3,741,535.00	1.0%
AA Rated	14,772,659.69	15,066,345.00	4.0%
A Rated	5,000,000.00	4,675,150.00	1.2%
BB Rated	2,947,569.80	2,612,220.00	0.7%
Total Corporate Securities	26,201,268.30	26,095,250.00	6.8%
Mortgage-Backed Securities	189,847,677.28	197,261,447.44	51.8%
Asset-Backed Securities	2,987,311.14	3,138,971.70	0.8%
Commercial Mortgage-Backed Securities	14,129,912.02	12,671,347.77	3.3%
U.S. Government Agency Securities	46,298,083.64	47,633,246.00	12.5%
U.S. Treasury Securities	61,406,432.46	61,990,617.00	16.3%
Accrued Interest		1,940,260.81	0.5%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	30,302,875.56	30,302,875.56	8.0%
TOTAL PORTFOLIO	\$ 371,173,560.40	\$ 381,034,016.28	100.0%
Net Income		\$ 692,547.04 *	
Net Income to be Distributed		\$ 805,778.12	
Realized Capital Gain/Loss		\$ (417,046.08)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).